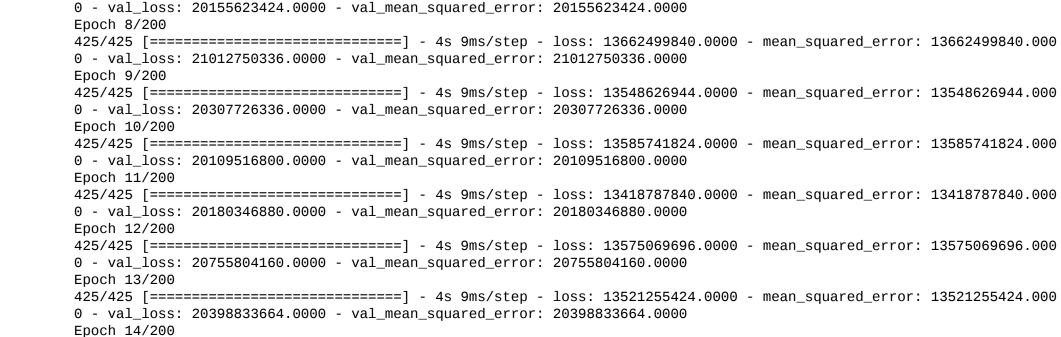
```
Check GPU
In [1]: from distutils.version import LooseVersion
      import warnings
      import tensorflow as tf
      # Check TensorFlow Version
      assert LooseVersion(tf.__version__) >= LooseVersion('1.0'), 'Please use TensorFlow version 1.0 or newer. You are us
      ing {}'.format(tf.__version__)
      print('TensorFlow Version: {}'.format(tf.__version__))
      # Check for a GPU
      if not tf.test.gpu_device_name():
         warnings.warn('No GPU found. Please ensure you have installed TensorFlow correctly')
      else:
         print('Default GPU Device: {}'.format(tf.test.gpu_device_name()))
      print("Num GPUs Available: ", len(tf.config.list_physical_devices('GPU')))
      TensorFlow Version: 2.6.0
      Default GPU Device: /device:GPU:0
      Num GPUs Available: 1
In [2]: from tensorflow.python.client import device_lib
      device_lib.list_local_devices()
Out[2]: [name: "/device:CPU:0"
       device_type: "CPU"
       memory_limit: 268435456
       locality {
       incarnation: 17875864096839324546,
       name: "/device:GPU:0"
       device type: "GPU"
       memory_limit: 9898950656
       locality {
        bus id: 1
        links {
        }
       incarnation: 8683298867691047183
       physical_device_desc: "device: 0, name: NVIDIA GeForce RTX 3080 Ti, pci bus id: 0000:01:00.0, compute capability: 8.
      Import Libraries
In [3]: import numpy as np
      import pandas as pd
      import tensorflow as tf
      from tensorflow.keras.models import Sequential
      from tensorflow.keras.layers import Dense, InputLayer, Dropout
      from tensorflow.keras.losses import mean_absolute_error, mean_squared_error
      from tensorflow.keras.optimizers import Nadam, Adam
      from tensorflow.keras.initializers import lecun_normal
      import plotly.graph_objects as go
      import plotly.express as px
      from plotly.subplots import make_subplots
      California Housing Dataset
In [4]: df_train = pd.read_csv("california_housing_train.csv")
      df_test = pd.read_csv("california_housing_test.csv")
      The dataset is splitted into 8.5:1.5 (Train:Test) ratio.
In [44]: print(len(df_train))
      print(len(df_test))
      17000
      3000
In [5]: df_train.head()
Out[5]:
        longitude latitude housing_median_age total_rooms total_bedrooms population households median_income median_house_value
       0 -114.31
               34.19
                                                                1.4936
                                                                           66900.0
                           15.0
                                 5612.0
                                          1283.0
                                                1015.0
                                                        472.0
                                 7650.0
                                                        463.0
                                                                1.8200
                                                                           80100.0
         -114.47
               34.40
                           19.0
                                          1901.0
                                                1129.0
                           17.0
                                           174.0
                                                        117.0
                                                                1.6509
                                                                           85700.0
         -114.56
               33.69
                                  720.0
                                                 333.0
         -114.57
               33.64
                           14.0
                                 1501.0
                                           337.0
                                                 515.0
                                                        226.0
                                                                3.1917
                                                                           73400.0
       4 -114.57
                           20.0
                                 1454.0
                                           326.0
                                                 624.0
                                                                1.9250
                                                                           65500.0
      Drop features accordingly and choose the target feature
In [6]: df_train = df_train.drop(["longitude", "latitude", "housing_median_age", "households", "median_income", "total_rooms",
       "total_bedrooms"], axis=1)
      df_test = df_test.drop(["longitude", "latitude", "housing_median_age", "households", "median_income", "total_rooms", "t
      otal_bedrooms"], axis=1)
In [7]: from sklearn.preprocessing import StandardScaler
      X_train = df_train.drop([ "median_house_value",], axis=1).values
      y_train = df_train.median_house_value.values
      X_test = df_test.drop(["median_house_value",], axis=1).values
      y_test = df_test.median_house_value.values
In [8]: scaler = StandardScaler()
      X_train_norm = scaler.fit_transform(X_train)
      X_test_norm = scaler.transform(X_test)
      Using Callbacks to avoid using too many unnecessary epochs
      Change the value of 'patience' accordingly, for the model to check if the evaluation metrics is not improving
In [9]: callback = tf.keras.callbacks.EarlyStopping(monitor='val_loss', patience=10)
      Not Using Monte Carlo Dropout
      Lightweight Model (Regular)
In [10]: model_NN_light = Sequential([InputLayer(input_shape=(1,)),
                Dropout(0.4),
                Dense(100, activation="relu", kernel_initializer="lecun_normal"),
                Dense(200, activation="relu", kernel_initializer="lecun_normal"),
                Dense(200, activation="relu", kernel_initializer="lecun_normal"),
                Dropout(0.4),
                Dense(100, activation="relu", kernel_initializer="lecun_normal"),
                Dropout(0.4),
                Dense(1, activation=None)
                ])
      print(model_NN_light)
      <keras.engine.sequential.Sequential object at 0x00000215E875F3D0>
In [11]: model_NN_light.summary()
      Model: "sequential"
                           Output Shape
      Layer (type)
                                              Param #
      ______
      dropout (Dropout)
                           (None, 1)
      dense (Dense)
                           (None, 100)
                                              200
      dropout_1 (Dropout)
                           (None, 100)
                                              0
      dense_1 (Dense)
                           (None, 200)
                                              20200
      dropout_2 (Dropout)
                           (None, 200)
                                              0
      dense_2 (Dense)
                           (None, 200)
                                              40200
      dropout_3 (Dropout)
                           (None, 200)
                                              0
      dense_3 (Dense)
                           (None, 100)
                                              20100
      dropout_4 (Dropout)
                           (None, 100)
                                              0
                           (None, 1)
      dense_4 (Dense)
                                              101
      Total params: 80,801
      Trainable params: 80,801
      Non-trainable params: 0
In [12]: model_NN_light.compile(loss="mean_squared_error",
                optimizer="Nadam",
                metrics=["mean_squared_error"])
In [13]: history_NN_light = model_NN_light.fit(X_train_norm, y_train, epochs=201, validation_split=0.2, callbacks=[callback])
      0 - val_loss: 24009990144.0000 - val_mean_squared_error: 24009990144.0000
      Epoch 2/201
      0 - val_loss: 20263018496.0000 - val_mean_squared_error: 20263018496.0000
      Epoch 3/201
      00 - val_loss: 19543795712.0000 - val_mean_squared_error: 19543795712.0000
      Epoch 4/201
      0 - val loss: 20615002112.0000 - val mean_squared_error: 20615002112.0000
      Epoch 5/201
      00 - val_loss: 20337242112.0000 - val_mean_squared_error: 20337242112.0000
      0 - val_loss: 19835183104.0000 - val_mean_squared_error: 19835183104.0000
      Epoch 7/201
      0 - val_loss: 18868307968.0000 - val_mean_squared_error: 18868307968.0000
      Epoch 8/201
                    425/425 [====
      0 - val_loss: 18987311104.0000 - val_mean_squared_error: 18987311104.0000
      Epoch 9/201
      0 - val_loss: 19396284416.0000 - val_mean_squared_error: 19396284416.0000
      0 - val_loss: 19202590720.0000 - val_mean_squared_error: 19202590720.0000
      Epoch 11/201
      0 - val_loss: 19572611072.0000 - val_mean_squared_error: 19572611072.0000
      Epoch 12/201
      0 - val_loss: 18728927232.0000 - val_mean_squared_error: 18728927232.0000
      Epoch 13/201
      0 - val_loss: 18622887936.0000 - val_mean_squared_error: 18622887936.0000
      Epoch 14/201
      0 - val_loss: 19357835264.0000 - val_mean_squared_error: 19357835264.0000
      Epoch 15/201
      0 - val_loss: 20509771776.0000 - val_mean_squared_error: 20509771776.0000
      Epoch 16/201
      0 - val_loss: 19940605952.0000 - val_mean_squared_error: 19940605952.0000
      Epoch 17/201
      0 - val_loss: 19154219008.0000 - val_mean_squared_error: 19154219008.0000
      Epoch 18/201
      0 - val_loss: 19453159424.0000 - val_mean_squared_error: 19453159424.0000
      Epoch 19/201
      0 - val_loss: 19156140032.0000 - val_mean_squared_error: 19156140032.0000
      Epoch 20/201
      0 - val_loss: 19825807360.0000 - val_mean_squared_error: 19825807360.0000
      Epoch 21/201
      0 - val_loss: 19208886272.0000 - val_mean_squared_error: 19208886272.0000
      0 - val_loss: 19135809536.0000 - val_mean_squared_error: 19135809536.0000
      Epoch 23/201
      0 - val_loss: 19593304064.0000 - val_mean_squared_error: 19593304064.0000
In [14]: # weight adjustment due to dropout
      WEIGHTS = model_NN_light.get_weights()
      WEIGHTS[0] *= 1/0.4
      model_NN_light.set_weights(WEIGHTS)
In [15]: | df_train.head(2)
Out[15]:
        population median house value
           1015.0
                      66900.0
          1129.0
       1
                      80100.0
In [16]: predictions = model_NN_light.predict(X_test_norm)
In [17]: df_test["predictions"] = predictions
In [18]: fig = go.Figure()
      fig.add_trace(go.Scatter(x=df_test.population, y=df_test.median_house_value, mode="markers"))
      fig.add_trace(go.Scatter(x=df_test.population, y=df_test.predictions, mode="markers"))
      fig.show()
                                                                    trace 0
           500k
                                                                                    trace 1
           400k
           300k
           200k
           100k
                                                                   10k
                                                                             12k
      Heavyweight Model (Regular)
In [19]: | model_NN_heavy = Sequential([InputLayer(input_shape=(1,)),
                Dropout(0.4),
                Dense(1000, activation="relu", kernel_initializer="lecun_normal"),
                Dropout(0.4),
                Dense(1000, activation="relu", kernel_initializer="lecun_normal"),
                Dropout(0.4),
                Dense(2000, activation="relu", kernel_initializer="lecun_normal"),
                Dropout(0.4),
                Dense(2000, activation="relu", kernel_initializer="lecun_normal"),
                Dropout(0.4),
                Dense(1000, activation="relu", kernel_initializer="lecun_normal"),
                Dropout(0.4),
                Dense(1, activation=None)
      print(model_NN_heavy)
      <keras.engine.sequential.Sequential object at 0x00000215E871DEE0>
In [20]: model_NN_heavy.summary()
      Model: "sequential_1"
      Layer (type)
                           Output Shape
                                              Param #
      ______
      dropout_5 (Dropout)
                           (None, 1)
      dense_5 (Dense)
                           (None, 1000)
                                              2000
      dropout_6 (Dropout)
                           (None, 1000)
                                              0
                           (None, 1000)
      dense_6 (Dense)
                                              1001000
      dropout_7 (Dropout)
                                              0
                           (None, 1000)
      dense_7 (Dense)
                           (None, 2000)
                                              2002000
      dropout_8 (Dropout)
                           (None, 2000)
                                              0
      dense_8 (Dense)
                           (None, 2000)
                                              4002000
      dropout_9 (Dropout)
                           (None, 2000)
                                              0
      dense_9 (Dense)
                                              2001000
                           (None, 1000)
      dropout_10 (Dropout)
                                              0
                           (None, 1000)
      dense_10 (Dense)
                                              1001
                           (None, 1)
      ______
      Total params: 9,009,001
      Trainable params: 9,009,001
      Non-trainable params: 0
In [21]: model_NN_heavy.compile(loss="mean_squared_error",
                 optimizer="Nadam",
                metrics=["mean_squared_error"])
In [22]: history_NN_heavy = model_NN_heavy.fit(X_train_norm, y_train, epochs=201, validation_split=0.2, callbacks=[callback])
      Epoch 1/201
      00 - val_loss: 19352459264.0000 - val_mean_squared_error: 19352459264.0000
      Epoch 2/201
      00 - val_loss: 16837670912.0000 - val_mean_squared_error: 16837670912.0000
      00 - val_loss: 18379104256.0000 - val_mean_squared_error: 18379104256.0000
      Epoch 4/201
      00 - val_loss: 19538284544.0000 - val_mean_squared_error: 19538284544.0000
      Epoch 5/201
      00 - val_loss: 18128340992.0000 - val_mean_squared_error: 18128340992.0000
      Epoch 6/201
      00 - val_loss: 20198012928.0000 - val_mean_squared_error: 20198012928.0000
      Epoch 7/201
      00 - val_loss: 18516449280.0000 - val_mean_squared_error: 18516449280.0000
      Epoch 8/201
      00 - val_loss: 19205980160.0000 - val_mean_squared_error: 19205980160.0000
      Epoch 9/201
      00 - val_loss: 19905568768.0000 - val_mean_squared_error: 19905568768.0000
      Epoch 10/201
      00 - val_loss: 19178070016.0000 - val_mean_squared_error: 19178070016.0000
      Epoch 11/201
      00 - val_loss: 20039665664.0000 - val_mean_squared_error: 20039665664.0000
      Epoch 12/201
      00 - val_loss: 18354200576.0000 - val_mean_squared_error: 18354200576.0000
In [23]: # weight adjustment due to dropout
      WEIGHTS = model_NN_heavy.get_weights()
      WEIGHTS[0] *= 1/0.4
      model_NN_heavy.set_weights(WEIGHTS)
In [24]: df_train.head(2)
Out[24]:
         population median_house_value
           1015.0
                      66900.0
           1129.0
                      80100.0
In [25]: predictions = model_NN_heavy.predict(X_test_norm)
In [26]: | df_test["predictions"] = predictions
In [27]: fig = go.Figure()
      fig.add_trace(go.Scatter(x=df_test.population, y=df_test.median_house_value, mode="markers"))
      fig.add_trace(go.Scatter(x=df_test.population, y=df_test.predictions, mode="markers"))
      fig.show()
                                                                    trace 0
           500k
                                                                                     trace 1
           400k
           300k
           200k
           100k
                                                                   10k
                                                                             12k
                           2k
      Using Monte Carlo Dropout
      We simply overwrite the method to turn the dropout technique on in the testing phase as well
In [28]: class MCDropout(Dropout):
         def call(self, inputs):
            return super().call(inputs, training=True)
```



0 - val_loss: 20926963712.0000 - val_mean_squared_error: 20926963712.0000

0 - val loss: 19677827072.0000 - val mean squared error: 19677827072.0000

0 - val_loss: 20243664896.0000 - val_mean_squared_error: 20243664896.0000

0 - val_loss: 20359710720.0000 - val_mean_squared_error: 20359710720.0000

0 - val_loss: 20931121152.0000 - val_mean_squared_error: 20931121152.0000

0 - val_loss: 20362485760.0000 - val_mean_squared_error: 20362485760.0000

0 - val_loss: 21054955520.0000 - val_mean_squared_error: 21054955520.0000

0 - val_loss: 20182489088.0000 - val_mean_squared_error: 20182489088.0000

0 - val_loss: 21070665728.0000 - val_mean_squared_error: 21070665728.0000

0 - val loss: 21077284864.0000 - val mean squared error: 21077284864.0000

0 - val_loss: 20511672320.0000 - val_mean_squared_error: 20511672320.0000

00 - val_loss: 20489043968.0000 - val_mean_squared_error: 20489043968.0000

In [34]: | y_pred_stack = np.stack([model_MC_light.predict(X_test_norm) for sample in range(10)])

fig.add_trace(go.Scatter(x=df_test.population, y=df_test.median_house_value, mode="markers"))

Lightweight Model (MC)

In [30]: model_MC_light.summary()

Layer (type)

dense_11 (Dense)

dense_12 (Dense)

dense_13 (Dense)

dense_14 (Dense)

dense_15 (Dense)

Epoch 2/200

Epoch 3/200

Epoch 5/200

Epoch 6/200

Epoch 7/200

Epoch 15/200

Epoch 16/200

Epoch 17/200

Epoch 18/200

Epoch 19/200

Epoch 20/200

Epoch 21/200

Epoch 22/200

Epoch 23/200

Epoch 24/200

In [33]: # weight adjustment due to dropout

WEIGHTS[0] *= 1/0.4

In [35]: fig = go.Figure()

ker=dict(

fig.show()

600k

500k

400k

300k

200k

100k

The plot is quite spread and wide

dense_21 (Dense)

Epoch 1/200

Epoch 2/200

Epoch 3/200

Epoch 5/200

Epoch 7/200

Epoch 8/200

Epoch 9/200

Epoch 10/200

ker=dict(

fig.show()

800k

700k

600k

500k

400k

300k

200k

100k

model

0

2k

4k

6k

The plot for the heavyweight model is more packed than the previous one, which shows that the model is less uncertain and more confident than the previous

8k

color='Red')))

Total params: 9,009,001 Trainable params: 9,009,001 Non-trainable params: 0

In [38]: model_MC_heavy.compile(loss="mean_squared_error",

optimizer="Nadam",

metrics=["mean_squared_error"])

WEIGHTS = model_MC_light.get_weights()

model_MC_light.set_weights(WEIGHTS)

for i in range(len(y_pred_stack)):

color='Red')))

2k

Total params: 80,801 Trainable params: 80,801 Non-trainable params: 0

Model: "sequential_2"

mc_dropout (MCDropout)

mc_dropout_1 (MCDropout)

mc_dropout_2 (MCDropout)

mc_dropout_3 (MCDropout)

mc_dropout_4 (MCDropout)

In [31]: model_MC_light.compile(loss="mean_squared_error",

optimizer="Nadam",

In [29]: model_MC_light = Sequential([InputLayer(input_shape=(1,)),

Dense(1, activation=None)

Output Shape

(None, 1)

(None, 100)

(None, 100)

(None, 200)

(None, 200)

(None, 200)

(None, 200)

(None, 100)

(None, 100)

0 - val_loss: 25316454400.0000 - val_mean_squared_error: 25316454400.0000

0 - val_loss: 21069961216.0000 - val_mean_squared_error: 21069961216.0000

0 - val_loss: 20582518784.0000 - val_mean_squared_error: 20582518784.0000

0 - val_loss: 20375926784.0000 - val_mean_squared_error: 20375926784.0000

0 - val_loss: 21484328960.0000 - val_mean_squared_error: 21484328960.0000

00 - val_loss: 20539156480.0000 - val_mean_squared_error: 20539156480.0000

(None, 1)

metrics=["mean_squared_error"])

Dense(100, activation="relu", kernel_initializer="lecun_normal"),

Dense(200, activation="relu", kernel_initializer="lecun_normal"),

Dense(200, activation="relu", kernel_initializer="lecun_normal"),

Dense(100, activation="relu", kernel_initializer="lecun_normal"),

Param #

200

20200

40200

20100

0

101

In [32]: history_MC_light = model_MC_light.fit(X_train_norm, y_train, epochs=200, validation_split=0.2, callbacks=[callback])

fig.add_trace(go.Scatter(x=df_test.population, y=y_pred_stack[i].reshape(-1,), mode=<mark>"markers"</mark>, opacity=0.1, mar

12k

10k

trace 0

trace 9 trace 10

0

0

MCDropout(0.4),

MCDropout(0.4),

MCDropout(0.4),

MCDropout(0.4),

MCDropout(0.4),

Heaveweight Model (MC) In [36]: | model_MC_heavy = Sequential([InputLayer(input_shape=(1,)), MCDropout(0.4), Dense(1000, activation="relu", kernel_initializer="lecun_normal"), MCDropout(0.4), Dense(1000, activation="relu", kernel_initializer="lecun_normal"), MCDropout(0.4), Dense(2000, activation="relu", kernel_initializer="lecun_normal"), MCDropout(0.4), Dense(2000, activation="relu", kernel_initializer="lecun_normal"), MCDropout(0.4), Dense(1000, activation="relu", kernel_initializer="lecun_normal"), MCDropout(0.4), Dense(1, activation=None)]) In [37]: model_MC_heavy.summary() Model: "sequential_3" Layer (type) Output Shape Param # ______ mc_dropout_5 (MCDropout) (None, 1) dense_16 (Dense) 2000 (None, 1000) mc_dropout_6 (MCDropout) (None, 1000) 0 1001000 dense_17 (Dense) (None, 1000) mc_dropout_7 (MCDropout) (None, 1000) 2002000 dense_18 (Dense) (None, 2000) (None, 2000) mc_dropout_8 (MCDropout) dense_19 (Dense) 4002000 (None, 2000) mc_dropout_9 (MCDropout) (None, 2000) dense_20 (Dense) (None, 1000) 2001000 mc_dropout_10 (MCDropout) (None, 1000)

1001

In [39]: history_MC_heavy = model_MC_heavy.fit(X_train_norm, y_train, epochs=200, validation_split=0.2, callbacks=[callback])

fig.add_trace(go.Scatter(x=df_test.population, y=y_pred_stack[i].reshape(-1,), mode="markers", opacity=0.1, mar

```
00 - val_loss: 17869496320.0000 - val_mean_squared_error: 17869496320.0000
    00 - val_loss: 19761350656.0000 - val_mean_squared_error: 19761350656.0000
    00 - val_loss: 21133776896.0000 - val_mean_squared_error: 21133776896.0000
    00 - val_loss: 20077113344.0000 - val_mean_squared_error: 20077113344.0000
    00 - val_loss: 19969955840.0000 - val_mean_squared_error: 19969955840.0000
    00 - val_loss: 21065703424.0000 - val_mean_squared_error: 21065703424.0000
    00 - val_loss: 20322779136.0000 - val_mean_squared_error: 20322779136.0000
    00 - val_loss: 21221609472.0000 - val_mean_squared_error: 21221609472.0000
    00 - val_loss: 22886950912.0000 - val_mean_squared_error: 22886950912.0000
    00 - val_loss: 19406856192.0000 - val_mean_squared_error: 19406856192.0000
    00 - val_loss: 20529242112.0000 - val_mean_squared_error: 20529242112.0000
In [40]: |# weight adjustment due to dropout
    WEIGHTS = model_MC_heavy.get_weights()
    WEIGHTS[0] *= 1/0.4
    model_MC_heavy.set_weights(WEIGHTS)
In [41]: | y_pred_stack = np.stack([model_MC_heavy.predict(X_test_norm) for sample in range(10)])
In [42]: fig = go.Figure()
    fig.add_trace(go.Scatter(x=df_test.population, y=df_test.median_house_value, mode="markers"))
    for i in range(len(y_pred_stack)):
```

(None, 1) ______

10k

12k

trace 2

trace 9 trace 10